

Liquidity Analysis

Based on data from 05 Feb, 2021 to 10 Feb, 2021

10 Contracts

Product	GLOBEX Ticker	Bberg Ticker	Contract Price	Contract Value \$	10-Contract Notional (\$ '000)	B/A (pts)	B/A (bps)
Russell 2000	RTYH1	RTYH1	2275.08	113,754	1,138	0.26	1.14
		Average		113,754	1,138	0.26	1.14

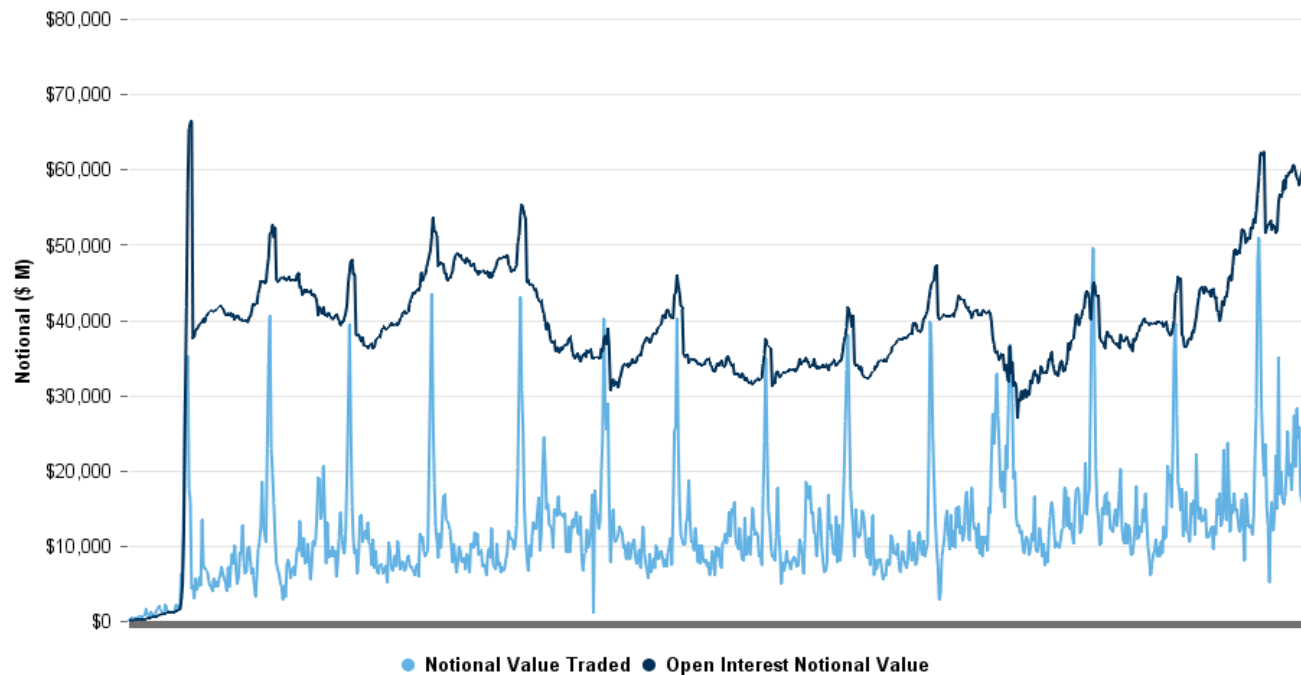
Activity Summary: Last 907 days

Product	Avg Daily Volume	Block Trade %	Open Interest	Avg Daily (\$ M)	Open Int. (\$ 'M)	Trade (% Total)	Open Int. (% Total)
Russell 2000	184,504	0.0%	531,716	\$21,115	\$60,647	100.0%	100.0%
Sum:	184,504	0.0%	531,716	\$21,115	\$60,647	100.0%	100.0%

Historical Volume and Open Interest

Date	Trading		Open Interest	
	Contracts	Notl (\$ M)	Contracts	Notl (\$ M)
2/11/21		\$24,757		\$64,662
2/10/21	227,108	\$25,902	565,907	\$64,559
2/9/21	171,697	\$19,720	569,233	\$65,377
2/8/21	166,079	\$18,981	568,703	\$64,940
2/5/21	187,369	\$20,894	560,312	\$62,472
2/4/21	152,289	\$16,747	562,271	\$61,842
2/3/21	151,654	\$16,339	556,399	\$59,954
2/2/21	148,895	\$15,988	556,076	\$59,740
2/1/21	159,788	\$16,933	557,129	\$59,045
1/29/21	249,987	\$25,851	559,058	\$57,874
1/28/21	232,248	\$24,384	557,672	\$58,567
1/27/21	269,857	\$28,393	559,935	\$58,957
1/26/21	190,689	\$20,459	556,777	\$59,749
1/25/21	253,040	\$27,341	558,878	\$60,408
1/22/21	198,246	\$21,450	559,148	\$60,574
1/21/21	162,856	\$17,413	558,062	\$59,697
1/20/21	193,842	\$20,913	554,762	\$59,861
1/19/21	179,580	\$19,281	555,199	\$59,650
1/15/21	238,124	\$25,251	556,500	\$59,033
1/14/21	185,185	\$19,941	551,058	\$59,320
1/13/21	156,061	\$16,470	542,957	\$57,304

E-mini Russell 2000 Futures Volume and Open Interest



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